STUDENT ID NO													

MULTIMEDIA UNIVERSITY

FINAL EXAMINATION

TRIMESTER 1, 2018/2019

TSC2571 – SCIENTIFIC COMPUTING (TC01 / TT01)

(1001/1101)

25 OCTOBER 2018 9.00 a.m - 11.00 a.m (2 Hours)

INSTRUCTIONS TO STUDENTS

- 1. This Question paper consists of 5 pages (inclusive of the cover page).
- 2. Answer ALL questions. The distribution of marks for each question is given.
- 3. The Appendix section begins from page 4 onwards.
- 4. Please write all your answers in the Answer Booklet provided.
- 5. Please write the answers for each question on a new page of your Answer Booklet.

QUESTION 1: ROOTS OF EQUATIONS

[Total Marks: 7]

Given an equation as follows,

$$f(x) = \sin x + e^x$$

Using an initial value of a = 0, apply Newton's method to find a root for the function with a tolerance of 1×10^{-5} . Write your answers in 5 decimal places. [7 marks]

QUESTION 2: NUMERICAL INTEGRATION

[Total Marks: 8]

Given an integral as follows,

$$\int_0^{0.5} \sqrt{2x+1} \ dx$$

- (a) Use the Simpson's Rule with 4 equal parts (n = 4) to evaluate this integral. Write your answers in 6 decimal places. [7 marks]
- (b) Given that the actual value is 0.609476, calculate the relative error between the actual value and your answer in (a). [1 mark]

QUESTION 3: LEAST SQUARES PROBLEMS, INTERPOLATION AND POLYNOMIAL APPROXIMATION [Total Marks: 10]

Given the following data sets,

x	-4	-1.5	0	2	5	8
$\frac{1}{\nu}$	-20	-1	2	12	42	76

- (a) Find the best fit line of y = a + bx using the method of least squares. Write your answers in 3 decimal places. [9 marks]
- (b) Using your answer in (a), find y for x = 10. Write your answer in 3 decimal places. [1 mark]

Continued...

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QUESTION 4: MATRICES AND SYSTEMS OF LINEAR EQUATIONS [Total Marks: 15]

(a) Given the following systems of linear equations,

$$\begin{bmatrix} 1 & 1 & 1 \\ 4 & 3 & -1 \\ 3 & 5 & 3 \end{bmatrix} \begin{bmatrix} x \\ y \\ z \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 1 \end{bmatrix}$$

Solve for x, y, z using the method of Gaussian Elimination with Back Substitution.

[7 marks]

(b) For the following systems of linear equations,

$$3u + v = -2$$
$$u + 8v = 1$$

- (i) Find the values of u and v using both Jacobi Method and Gauss-Siedel Method with 2 iterations. Begins your iteration with $u_0 = 0, v_0 = 0$. Round off your answers to 6 decimal places.
- (ii) Calculate the absolute error between the two methods for each u and v that you get in (i):

[6 + 2 = 8 marks]

End of Questions.

APPENDIX: USEFUL FORMULAS

ROOTS OF EQUATION

Bisection Method

$$p_n = \frac{b_n + a_n}{2}$$

Secant Method

$$p_{n+1} = p_n - \frac{f(p_n)(p_n - p_{n-1})}{f(p_n) - f(p_{n-1})}$$

Newton-Raphson Method

$$p_{n+1} = p_n - \frac{f(p_n)}{f'(p_n)}$$

NUMERICAL INTEGRATION

Trapezoidal Rule

$$A_{T} = \int_{a}^{b} f(x) dx$$

$$\approx \frac{h}{2} \left\{ f(x_{1}) + f(x_{n+1}) + 2 \left[f(x_{2}) + f(x_{3}) + \dots + f(x_{n}) \right] \right\}$$

where $x_n = a + (n-1)h$, n = 1, 2, ...

Simpson's Rule

$$A_{T} = \int_{a}^{b} f(x) dx$$

$$\approx \frac{h}{3} \begin{cases} f(x_{1}) + f(x_{2n+1}) + 4[f(x_{2}) + f(x_{4}) + \dots + f(x_{2n})] \\ +2[f(x_{3}) + f(x_{5}) + \dots + f(x_{2n-1})] \end{cases}$$

where $x_n = a + (n-1)h$, n = 1, 2, ...

Romberg Algorithm

$$R(0,0) = \frac{1}{2}(b-a)[f(a)+f(b)]$$

$$R(n,0) = \frac{1}{2}R(n-1,0) + h\sum_{k=1}^{2^{n-1}} f(a+(2k-1)h); \quad h = \frac{(b-a)}{2^n}, \quad n \ge 1$$

$$R(n,m) = R(n,m-1) + \frac{1}{4^m - 1} [R(n,m-1) - R(n-1,m-1)],$$

where $n \ge 1$, $m \ge 1$, $m \le n$

LEAST SQUARES PROBLEMS, INTERPOLATION AND POLYNOMIAL APPROXIMATION

Lagrange Coefficient

$$L_{i}(x) = \frac{(x-x_{0})(x-x_{1})...(x-x_{i-1})(x-x_{i+1})...(x-x_{n})}{(x_{i}-x_{0})(x_{i}-x_{1})...(x_{i}-x_{i-1})(x_{i}-x_{i+1})...(x_{i}-x_{n})}$$

where i = 0, 1, ..., n

Linear Least Squares

 $y = a + \overline{bx}$

$$a = \frac{\sum_{i=1}^{n} x_{i}^{2} \sum_{i=1}^{n} y_{i} - \sum_{i=1}^{n} x_{i} y_{i} \sum_{i=1}^{n} x_{i}}{n \sum_{i=1}^{n} x_{i}^{2} - \left(\sum_{i=1}^{n} x_{i}\right)^{2}}$$

$$b = \frac{n \sum_{i=1}^{n} x_{i} y_{i} - \sum_{i=1}^{n} x_{i} \sum_{i=1}^{n} y_{i}}{n \sum_{i=1}^{n} x_{i}^{2} - \left(\sum_{i=1}^{n} x_{i}\right)^{2}}$$

 $y = \overline{ae^{bx}}$

$$A = \frac{\sum_{i=1}^{n} x_{i}^{2} \sum_{i=1}^{n} Y_{i} - \sum_{i=1}^{n} x_{i} Y_{i} \sum_{i=1}^{n} x_{i}^{2}}{n \sum_{i=1}^{n} x_{i}^{2} - \left(\sum_{i=1}^{n} x_{i}\right)^{2}}$$

$$b = \frac{n \sum_{i=1}^{n} x_{i} Y_{i} - \sum_{i=1}^{n} x_{i} \sum_{j=1}^{n} Y_{i}}{n \sum_{i=1}^{n} x_{i}^{2} - \left(\sum_{i=1}^{n} x_{i}\right)^{2}}$$

 $y = ax^b$

$$A = \frac{\sum_{i=1}^{n} X_{i}^{2} \sum_{i=1}^{n} Y_{i} - \sum_{i=1}^{n} X_{i} Y_{i} \sum_{i=1}^{n} X_{i}^{2}}{n \sum_{i=1}^{n} X_{i}^{2} - \left(\sum_{i=1}^{n} X_{i}^{2}\right)^{2}}$$

$$b = \frac{n \sum_{i=1}^{n} X_{i} Y_{i} - \sum_{i=1}^{n} X_{i} \sum_{i=1}^{n} Y_{i}}{n \sum_{i=1}^{n} X_{i}^{2} - \left(\sum_{i=1}^{n} X_{i}\right)^{2}}$$

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